Aijun Yang

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/6493241/publications.pdf

Version: 2024-02-01

11 papers	58 citations	1937685 4 h-index	1588992 8 g-index
11 all docs	11 docs citations	11 times ranked	61 citing authors

#	Article	IF	Citations
1	New Method of Sensitivity Computation Based on Markov Models with Its Application for Risk Management. Journal of Mathematics, 2022, 2022, 1-13.	1.0	1
2	Bayesian semiparametric quantile regression modeling for estimating earthquake fatality risk. Empirical Economics, 2020, 58, 2085-2103.	3.0	2
3	An Optimal Stopping Problem of Detecting Entry Points for Trading Modeled by Geometric Brownian Motion. Computational Economics, 2020, 55, 827-843.	2.6	17
4	Sparse Bayesian variable selection in kernel probit model for analyzing high-dimensional data. Computational Statistics, 2020, 35, 245-258.	1.5	2
5	A new method of valuing American options based on Brownian models. Communications in Statistics - Theory and Methods, 2020, , 1-13.	1.0	1
6	Sparse bayesian kernel multinomial probit regression model for high-dimensional data classification. Communications in Statistics - Theory and Methods, 2019, 48, 165-176.	1.0	3
7	Sparse Bayesian Variable Selection with Correlation Prior for Forecasting Macroeconomic Variable using Highly Correlated Predictors. Computational Economics, 2018, 51, 323-338.	2.6	4
8	Bayesian variable selection with sparse and correlation priors for high-dimensional data analysis. Computational Statistics, 2017, 32, 127-143.	1.5	6
9	Optimization of Setting Take-Profit Levels for Derivative Trading. Mathematical and Computational Applications, 2017, 22, 1.	1.3	12
10	Eliminating Illegal Timber Consumption or Production: Which Is the More Economical Means to Reduce Illegal Logging?. Forests, 2016, 7, 191.	2.1	8
11	Bayesian variable selection in multinomial probit model for classifying high-dimensional data. Computational Statistics, 2015, 30, 399-418.	1.5	2